LATINOS TRADING

BACKTEST REPORT

Backtest #28355 · AAPL · EVO_WEBIDEA_v105

ROI	Sharpe	Win Rate	Max Drawdown
+4.04%	0.35	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy yielded a modest 4.04% ROI but suffered a 12.60% drawdown with only 25% win rate across 4 trades, rendering Sharpe 0.35 statistically insignificant. This tiny sample size precludes any confident inference about edge, as variance dominates the equity curve. The high drawdown relative to gains suggests poor risk-adjusted performance despite positive absolute returns. Further backtesting with at least 100 trades is required to validate the signal logic and optimize position sizing.

ADDITIONAL METRICS

CAGR	**4.04%**
Sortino Ratio	**0.27**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10407.11**

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